

# Irish Stock Exchange Weekly Bond Index Report

Friday 20 February, 2015

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## Bond Indices Performance

Index	Close Value 20-Feb-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 13-Feb-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.62	0.20%	0.12%	0.85%	0.85%	21.62%	6.07	6.01	0.91
All Bond Index (Return)	194.66	0.27%	0.33%	1.42%	1.42%	94.66%	6.07	6.01	0.91
Under 3 Bond Index (Clean)	96.53	-0.05%	-0.16%	-0.50%	-0.50%	-3.47%	1.74	1.74	0.05
Under 3 Bond Index (Return)	142.44	0.03%	0.11%	0.16%	0.16%	42.44%	1.74	1.74	0.05
Under 5 Bond Index (Clean)	109.05	0.03%	0.04%	-0.06%	-0.06%	9.05%	3.07	3.06	0.18
Under 5 Bond Index (Return)	164.80	0.11%	0.28%	0.55%	0.55%	64.80%	3.07	3.06	0.18
Under 10 Bond Index (Clean)	118.48	0.14%	0.10%	0.48%	0.48%	18.48%	4.54	4.52	0.51
Under 10 Bond Index (Return)	184.54	0.20%	0.31%	1.02%	1.02%	84.54%	4.54	4.52	0.51
5 Plus Bond Index (Clean)	131.71	0.33%	0.18%	1.53%	1.53%	31.71%	7.93	7.84	1.09
5 Plus Bond Index (Return)	217.48	0.38%	0.37%	2.04%	2.04%	117.48%	7.93	7.84	1.09
10 Plus Bond Index (Clean)	143.16	0.53%	0.29%	2.63%	2.63%	43.16%	11.29	11.13	1.46
10 Plus Bond Index (Return)	248.03	0.59%	0.47%	3.21%	3.21%	148.03%	11.29	11.13	1.46

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.02	4.17	182	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.29	3.88	308	109.17	0.00	8,132	8,562	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.35	1.88	125	116.23	0.00	6,389	7,306	7426
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.81	1.54	125	117.35	0.00	9,256	10,719	10862
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.92	2.98	247	120.90	0.00	7,700	9,080	9309
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.88	2.02	125	127.90	0.00	6,767	8,518	8655
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.91	3.80	308	124.70	0.00	11,609	14,036	14476
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.22	1.71	125	126.93	0.00	8,252	10,333	10474
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.67	0.08	37	100.75	0.00	4,000	4,027	4030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.97	3.60	337	127.57	0.00	5,480	6,793	6990
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.14	3.16	339	124.30	0.00	8,137	9,857	10114
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.76	5.09	344	145.85	0.00	11,745	16,533	17131
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.02	0.66	101	112.68	0.00	4,925	5,517	5550
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.26	0.01	2	100.27	0.00	4,000	4,010	4011



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Feb-2015	Week to Date 13-Feb-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	104.02	-0.13%	-0.43%	-1.15%	-1.15%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	105.29	-0.07%	-0.22%	-0.65%	-0.65%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.35	-0.03%	-0.08%	-0.31%	-0.31%	0.07	2.51	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.81	0.05%	0.11%	0.12%	0.12%	0.15	3.42	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.92	0.10%	0.22%	0.28%	0.28%	0.22	3.95	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.88	0.10%	0.14%	0.26%	0.26%	0.29	4.19	4.18
IE0034074488	3407448	4.5 Treas Bnd 2020	120.91	0.24%	0.33%	0.61%	0.61%	0.39	4.61	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.22	0.18%	0.25%	-0.08%	-0.08%	0.47	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.67	0.01%	-0.08%			0.70	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.97	0.23%	-0.01%	1.59%	1.59%	0.82	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	0.37%	0.01%	2.59%	2.59%	0.95	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.76	0.60%	0.35%	2.26%	2.26%	1.09	8.08	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.02	0.29%	-0.07%	4.59%	4.59%	1.51	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.26	0.32%				1.99	22.84	22.39

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Feb-2015	Week to Date 13-Feb-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	0.03%	0.01%	-0.03%	-0.03%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	0.01%	0.03%	-0.02%	-0.02%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.23	0.06%	0.20%	0.38%	0.38%	0.07	2.51	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.35	0.12%	0.34%	0.68%	0.68%	0.15	3.42	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.90	0.16%	0.42%	0.80%	0.80%	0.22	3.95	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.90	0.19%	0.40%	0.93%	0.93%	0.29	4.19	4.18
IE0034074488	3407448	4.5 Treas Bnd 2020	124.70	0.30%	0.52%	1.12%	1.12%	0.39	4.61	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.93	0.26%	0.47%	0.50%	0.50%	0.47	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.75	0.02%	-0.03%			0.70	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.57	0.28%	0.17%	2.00%	2.00%	0.82	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.30	0.42%	0.17%	2.94%	2.94%	0.95	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.85	0.65%	0.55%	2.74%	2.74%	1.09	8.08	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.68	0.33%	0.05%	4.90%	4.90%	1.51	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.27	0.31%				1.99	22.84	22.39